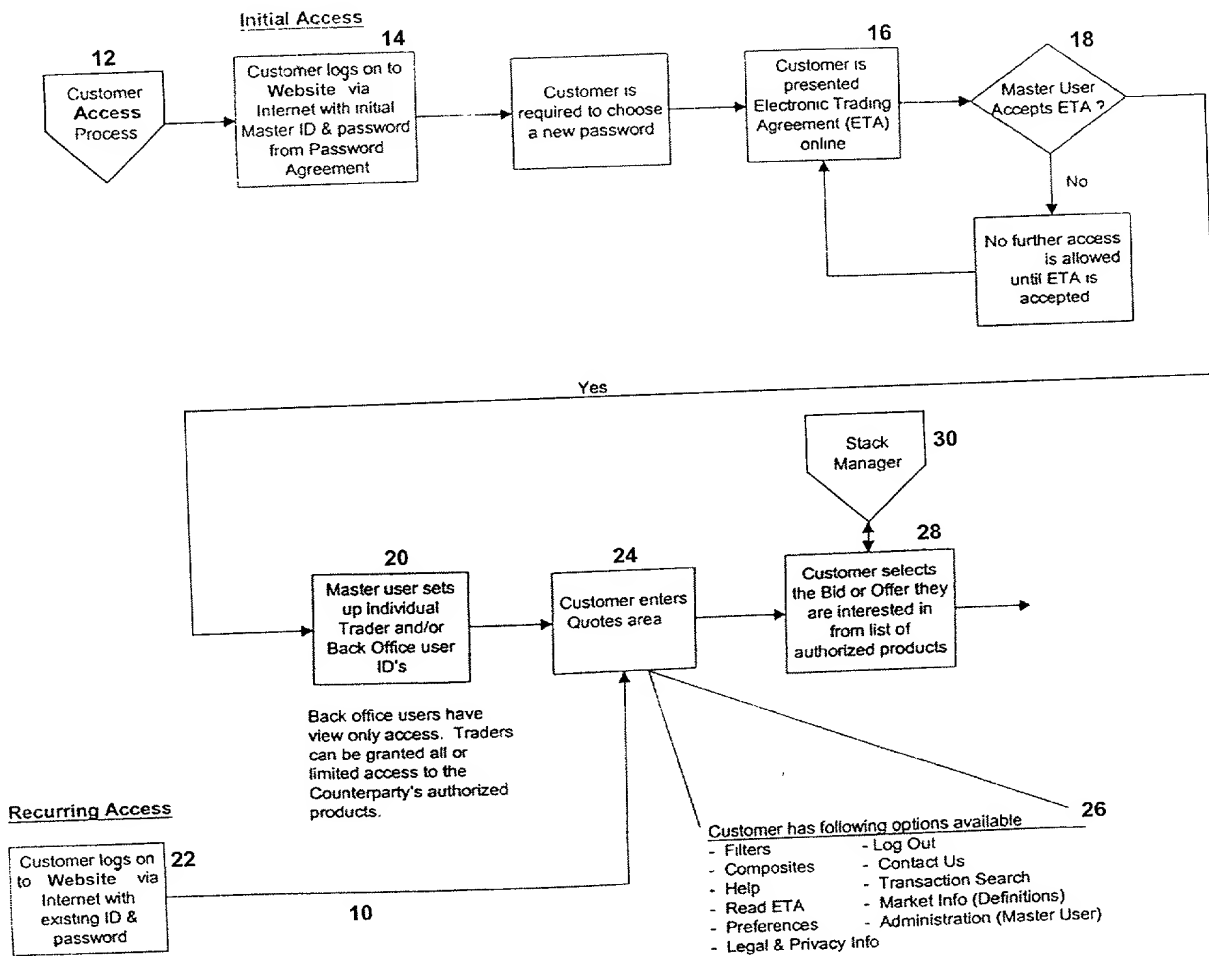


Fig. 1



T06250" 26056860



Fig. 3

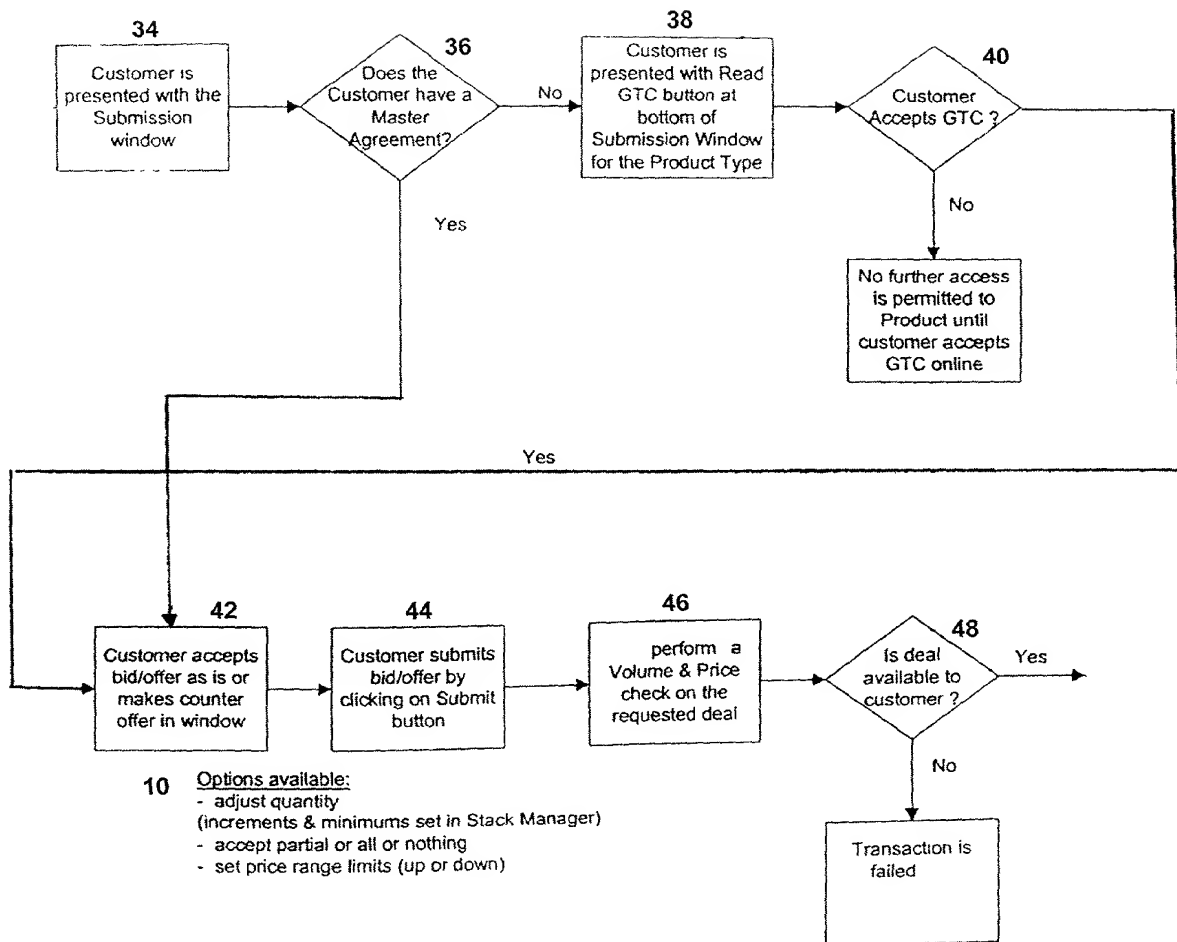





Fig. 4


Buy product

☒ Create Submission ☐ Create Price Limit Order

You want to buy 


Adjustment Quantity: 

Minimum Quantity: 

from Enron for 3 935 

☒ All or Nothing ☐ Set Price Range Limit

☒ Accept Partial Volume

Acceptable Price: 

SUBMIT CLEAR

Enter three prices: first the bid, then the market clearing price, and finally the Enron

Fig. 5

ID	T.PE	PRODUCT DESCRIPTION	QTY LMCN	PRICE	DISTBANK COST BASIS PRICE	CYCLE	MATERIAL MATERIAL PRT
01040 Sell	UK Gas PHY Fwd Q1'02 NBP p/TH		25000 D	11 825 1999-11-11 15 08 42		CTPRTY17	N
01050 Sell	UP Gas PHY OPT DEC93 Bsc EUCALL 2 Tsp/TH		25000 D	10 13 1999-11-11 15 09 03		CTPRTY17	N
01061 Sell	UK Gas PHY Swung DEC96 NBP p/TH 1050		10000 D	40 23 1999-11-11 15 09 25		CTPRTY17	N
01052 Buy	UK Gas PHY Cap DA Tees p/TH		1000 U	7 03 1999-11-11 15 09 42		CTPRTY17	N
01053 Buy	LSCD-HSFO FIN Swap G4G0 Places USDATE		5000 D	3 5 1999-11-11 15 10 04		CTPRTY17	N
01054 Buy	UP Gas FIN Swap Q1'02 HFE p/TH		1000 D	12 02 1999-11-11 15 10 20		CTPRTY17	N
01055 Sell	LSCD-HSFO FIN Swap C3 C0 Places USDATE		5000 D	7 5 1999-11-11 15 10 38		CTPRTY17	N
01056 Buy	LSCD-HSFO FIN Swap C1 C0 Places USDATE		1500 D	5 3 1999-11-11 15 10 45		CTPRTY17	N
01067 Buy	LSCD HSFO FIN Swap Q3 Q0 Places USDATE		6000 D	8 0 1999-11-11 15 10 48		CTPRTY17	N
01058 Buy	LSCD HSFO FIN Swap Q1 Q0 Places USDATE		5000 D	5 25 1999-11-11 15 10 53		CTPRTY17	N
01059 Sell	ESP Power FIN Swap Q1 Q0 Places INCMWESHPA ESPA Wt		2400 U	5 74 1999-11-11 15 11 13		CTPRTY17	N
01060 Buy	ESP Power FIN Swap Q1 Q0 Places INCMWESHPA ESPA Wt		11200 D	6 3 1999-11-11 15 11 22		CTPRTY17	N
01061 Sell	ESP Power FIN Swap Q1 Q0 Places INCMWESHPA ESPA Wt		500 D	8 18 1999-11-11 15 11 25		CTPRTY17	N
01062 Buy	GER Power FIN Swap HP00 CEPI BASE DEWMANN		5 D	7 77 1999-11-11 15 11 52		CTPRTY17	N
01064 Sell	BEL Gas PHY OPT DEC93 LTZTO PUT 12p/TH		10000 D	12 875 1999-11-11 15 12 07		CTPRTY17	N
01065 Buy	BEL Gas PHY Loc Swap DEC93 LTZTO NBP p/TH		5000 D	2 2 1999-11-11 15 12 24		CTPRTY17	N
01066 Buy	BEL Gas PHY Fwd Q1 Q0 LTZTO p/TH		25000 D	12 09 1999-11-11 15 12 21		CTPRTY17	N
01067 Sell	BEL Gas PHY Fwd DEC93 LTZTO p/TH		25000 D	10 55 1999-11-11 15 12 27		CTPRTY17	N
01068 Buy	UK Gas PHY Fwd JAN00 NBP p/TH		25000 D	2 14 1999-11-11 15 12 31		CTPRTY17	N
01069 Sell	UP Power FIN SWOPT EPA A1 Q0 CPP BASE EUCALL 230GBMANH		10 D	40 87 1999-11-11 15 12 48		CTPRTY17	N
01070 Buy	UK Power FIN Swap EPA A2 Q0 APP BASE GBPMANH		20 D	12 3 1999-11-11 15 14 03		CTPRTY17	N
01071 Buy	UK Gas PHY Fwd Q1 Q2 NBP p/TH		25000 D	11 95 1999-11-11 15 15 00		CTPRTY17	N
01072 Sell	UK Gas PHY OPT DEC96 Bsc EUCALL 2 Tsp/TH		25000 D	10 12 1999-11-11 15 15 04		CTPRTY17	N
01073 Buy	UP Gas PHY Swung DEC96 NBP p/TH 1050		10000 D	50 19 1999-11-11 15 15 09		CTPRTY17	N
01074 Buy	UK Gas PHY Cap DA Tees p/TH		1000 D	7 06 1999-11-11 15 15 15		CTPRTY17	N
01075 Buy	GER Power FIN Swap HP00 CEPI BASE DEWMANN		5 D	31 02 1999-11-11 15 15 25		CTPRTY17	N
01076 Sell	BEL Gas PHY OPT DEC93 LTZTO PUT 12p/TH		10000 D	12 85 1999-11-11 15 15 31		CTPRTY17	N
01077 Buy	UK Gas PHY Fwd JAN00 NBP p/TH		25000 D	2 19 1999-11-11 15 15 57		CTPRTY17	N
01078 Buy	UK Gas PHY OPT DEC96 Bsc EUCALL 2 Tsp/TH		25000 D	10 5 1999-11-11 15 16 02		CTPRTY17	N

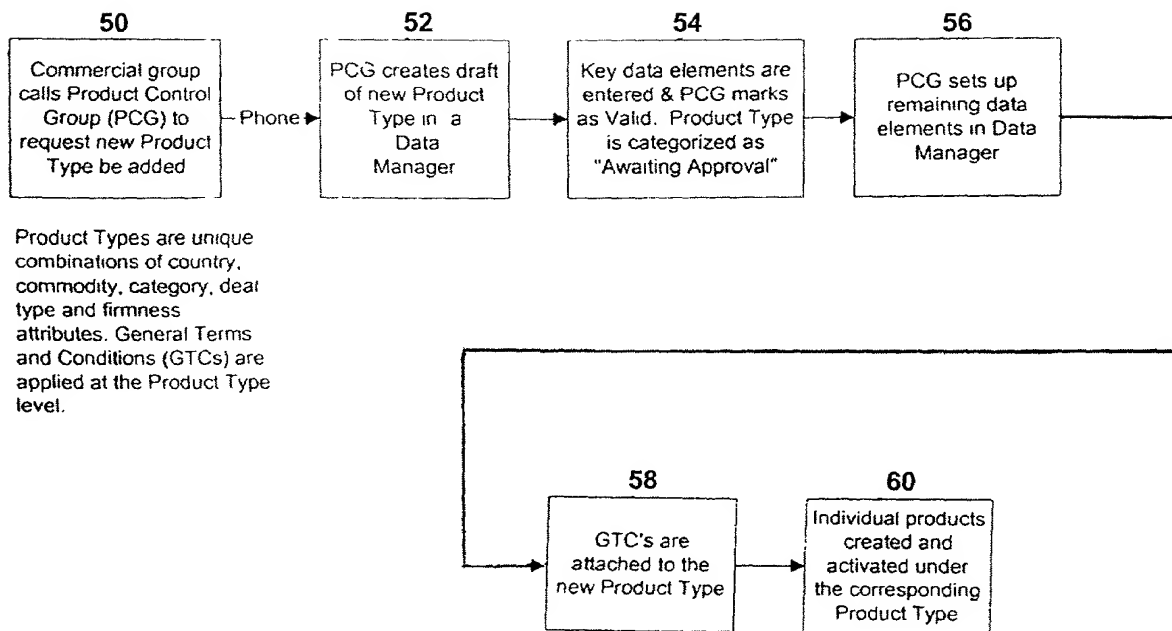
Fig. 6

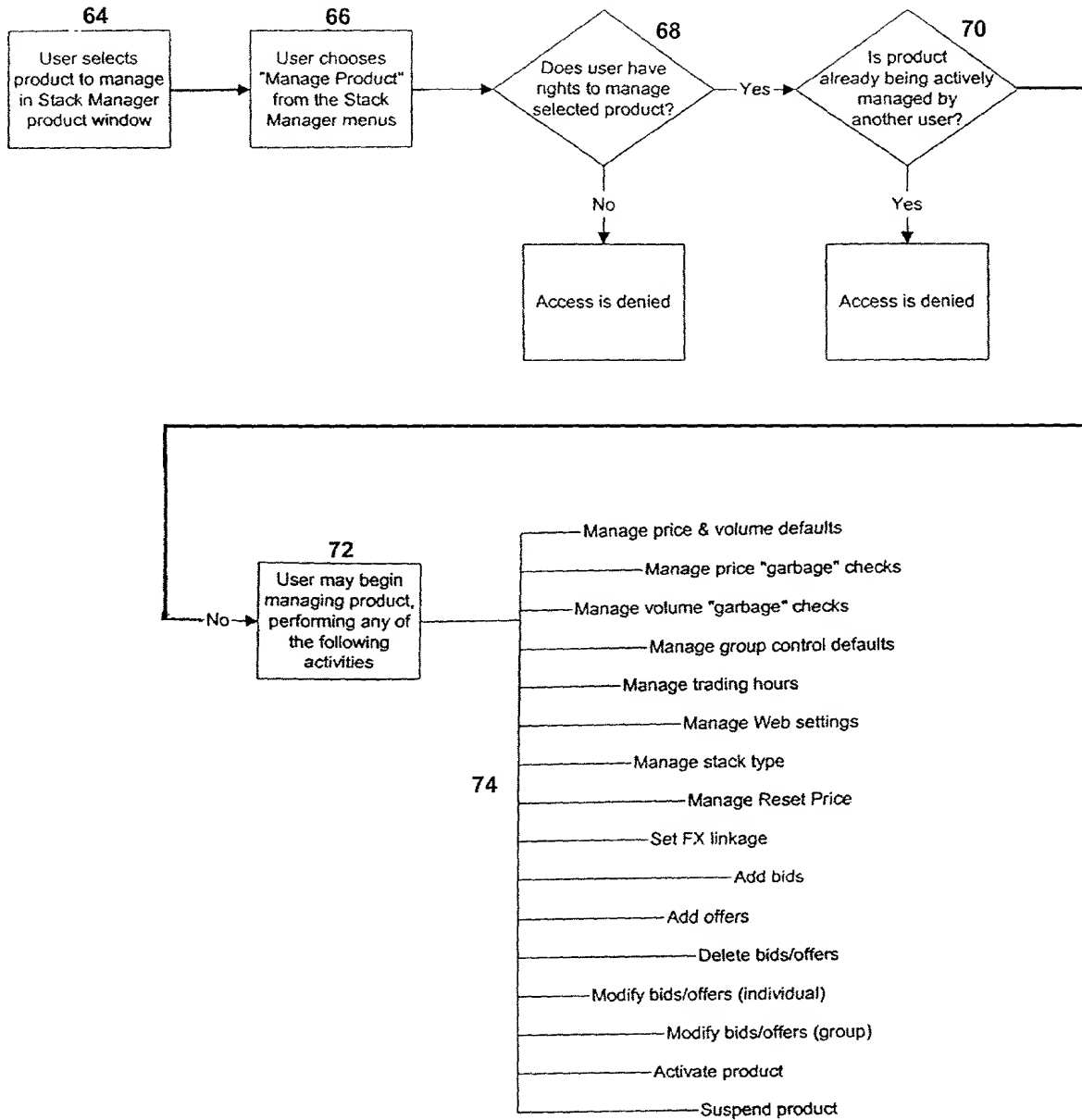
Fig. 7 .

Add Product of Type: US Gas FIN OPT	
Print → Details Quote Details/Trading Hours Garbage Checking Transactions	View Desc
<div> <div>Quote Hours</div> <div> <div>Normally Trades in</div> <div> <input type="text"/> <input type="text"/> </div> </div> <div> <div>Differed in</div> <div> <input type="text"/> <input type="text"/> </div> </div> <div> <div>Quoted in</div> <div> <input type="text"/> <input type="text"/> </div> </div> <div> <div>per</div> <div> <input type="text"/> <input type="text"/> </div> </div> </div>	
<div>Minimum Trade Quantity</div> <input type="text"/>	<div>Maximum Trade Quantity</div> <input type="text"/>
<div>Volumetric Increment</div> <input type="text"/>	<div>Price Ticksize</div> <input type="text"/>
<div>Suppress FX email notification? <input type="checkbox"/></div>	
<div>Trading Hours</div>	
<div>Trading Timezone</div> <div> <input type="text"/> <input type="text"/> </div>	<div>Trading Normally Starts</div> <input type="text"/>
<div>Product Trades on</div> <div> <input type="text"/> <input type="text"/> </div>	<div>Trading Normally Stops</div> <input type="text"/>
<div>Trading Slope Today</div> <input type="text"/>	<div>Trading Starts Today</div> <input type="text"/>
<div>Trading Slope Today</div> <input type="text"/>	<div>Trading Stops Today</div> <input type="text"/>
<div> <div>Close</div> <div>Save</div> </div>	

Fig. 8

The image shows a screenshot of a software application titled "Product Manager" with a sub-window titled "US Gas FIN OPT". The main window is divided into two panes. The left pane displays a list of products, each preceded by a radio button. The products include "US Coal PRB8800 PHY Fwd", "US Crude Brent FIN Swap", "US Crude WTI FIN Swap", "US Crude WTI PHY Fwd", "US Crude WTI PHY Index", "US East Power PHY Fwd FIRM", "US Emission NOx EA PHY Fwd", "US Emission SO2 EA PHY Fwd", "US Emission SO2 EA PHY OPT", "US Ethylene FIN Swap", "US Gas FIN Basis Swap", and "US Gas FIN Swap". The "US Gas FIN Swap" product is selected. The right pane shows the details for the selected "US Gas FIN OPT" product. It includes a "Product Type" dropdown set to "US Gas FIN OPT", a "Name" field, and several other fields for parameters like "Option Type", "Expiry Date", and "Strike". At the bottom, there are buttons for "Cancel" and "Save".

Fig. 9



T06290 26050860

Fig. 10

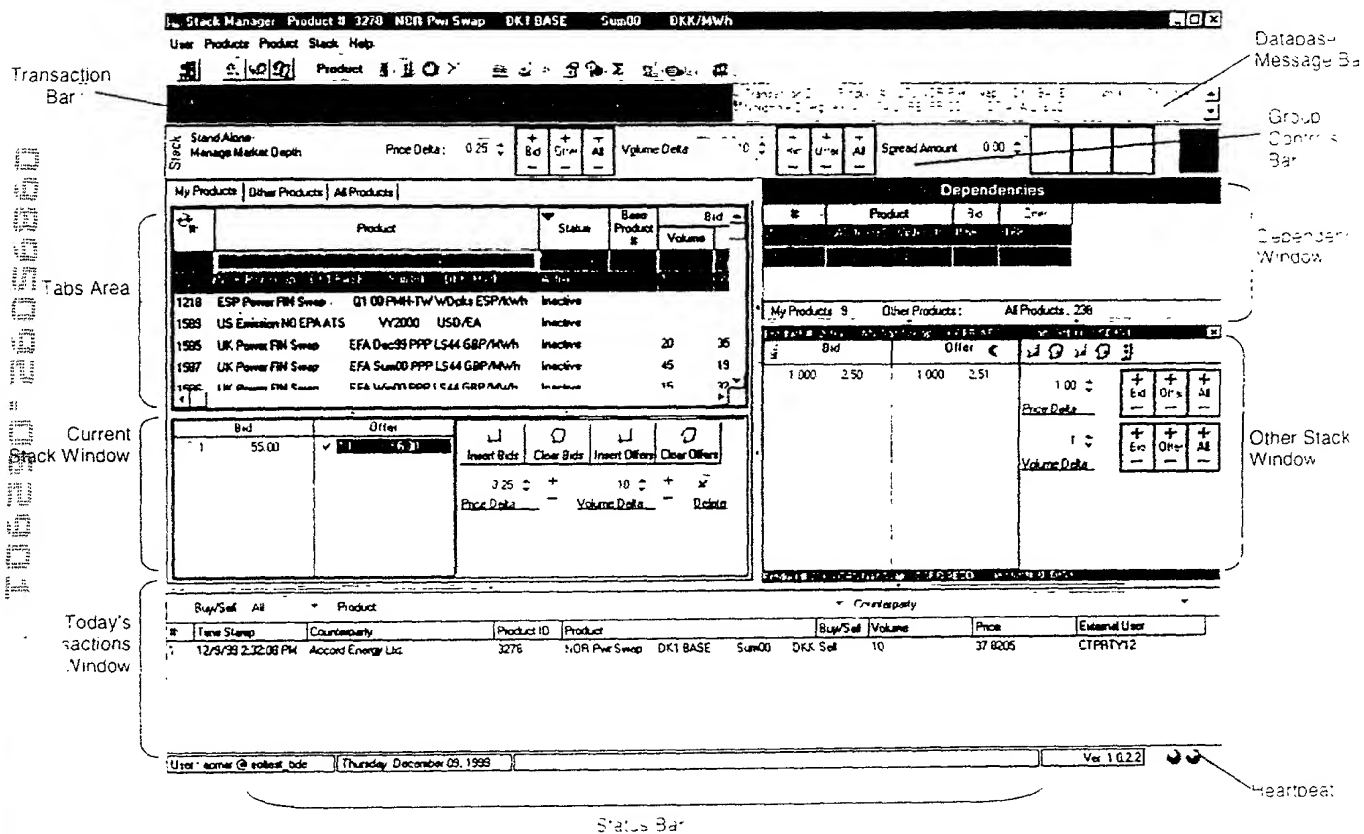


Fig. 11

Product #: 173			
Bid		Offer	
9,000	9 500	25,000	9 550
25,000	9 450	25,000	9 600
25,000	9 400	25,000	9 650
25,000	9 350	25,000	9 700
25,000	9 300	25,000	9 750

Price Delta :	0 050	+	+	+
		Bid	Offer	All
Volume Delta :	500	+	+	+
		Bid	Offer	All
Spread Amount :	5 000	-	-	-
		Bid	Offer	Keep Mid
Selected Items				
0 050	Change Price			
500	Change Volume			
Delete Selected				

Fig. 12

Product #: 18/2 - UK Gas PHY Fwd				BW NBP p/TH - Active	
Read Only					
Manager	ADMIN	Access Level	Read/Trade	Is Base Product:	No
Time (GMT):					
Trade Start Time (0-23 hours)	8 : 0	Trade End Time (0-23 hours)	18 : 0	Keep Awake	
Price Controls					
Price Delta :	0 05	Absolute Price Check		Percent Price Check	
Garbage Check Price :	9 85	Warning Change :	4 00	Warning Percent :	20
Constant Spread Amount	0 50	Failure Change :	4 99	Failure Percent :	20
				Option Delta :	0 00
				Total Periods :	7 50
Volume Controls					
Volume Delta :	5000	Link	Stand Alone		
Volume Warning :	500000	Reset	<input checked="" type="radio"/> Stand Alone <input type="radio"/> Best Link <input type="radio"/> Syncopated Stack <input type="radio"/> Syncopated Basis		
				Reset Volume :	25000
WEB Settings					
Changing of the WEB settings will suspend the product					
Volume Increment	5000	Price Tick	0 35	<input checked="" type="checkbox"/> Visible on WEB	
Min Volume	10000				
Cancel					

106290-26056600

Fig. 13

Stack Manager Product # 231 UK Gas 195Y (wt) Btd NDP pence/ft

Use Products Product Stack Help

Stack Type: **Base Link** Price Data: 0.000 Volume Data: Spread Amount: 0.000

My Products | Other Products | All Products

Product	Status	Base Product #	Unit	Volume	Price	Price
23000 UK Gas 195Y (wt) Btd NDP pence/ft						

Dependencies

Product	Unit	Volume	Price
23000 UK Gas 195Y (wt) Btd NDP pence/ft			

Stack & Prices of Base Product

Unit	Price	Unit	Price
2.000	3.900	2.000	3.100
2.000	3.875	2.000	3.130
2.000	3.850	2.000	3.160
2.000	3.825	2.000	3.190
2.000	3.800	2.000	3.220
2.000	3.775	2.000	3.250
2.000	3.750	2.000	3.280
2.000	3.725	2.000	3.310
2.000	3.700	2.000	3.340
2.000	3.675	2.000	3.370
2.000	3.650	2.000	3.400

Insert Bids Clear Bids Insert Offers Clear Offers

Selected Rows

Change Price

Change Volume

Delete Selected

Stack & Prices of the Basis Link Product

Unit	Price	Unit	Price
2.000	0.200	2.000	0.100
2.000	0.210	2.000	0.090
2.000	0.220	2.000	0.080
2.000	0.230	2.000	0.070
2.000	0.240	2.000	0.060
2.000	0.250	2.000	0.050
2.000	0.260	2.000	0.040
2.000	0.270	2.000	0.030
2.000	0.280	2.000	0.020
2.000	0.290	2.000	0.010

Price Data: 0.000

Volume Data: 0

Spread Amount: 0.000

Selected Rows

Change Price

Change Vol

Unit: owner @ oilandgas Wednesday, September 08 1994 02:50:23 pm View 1.0.0.1 Beta

Additional
shown to
customer of
the Basis Link
Product

Stack &
Prices of the
Basis Link
Product

10/16 20090908

Fig. 14

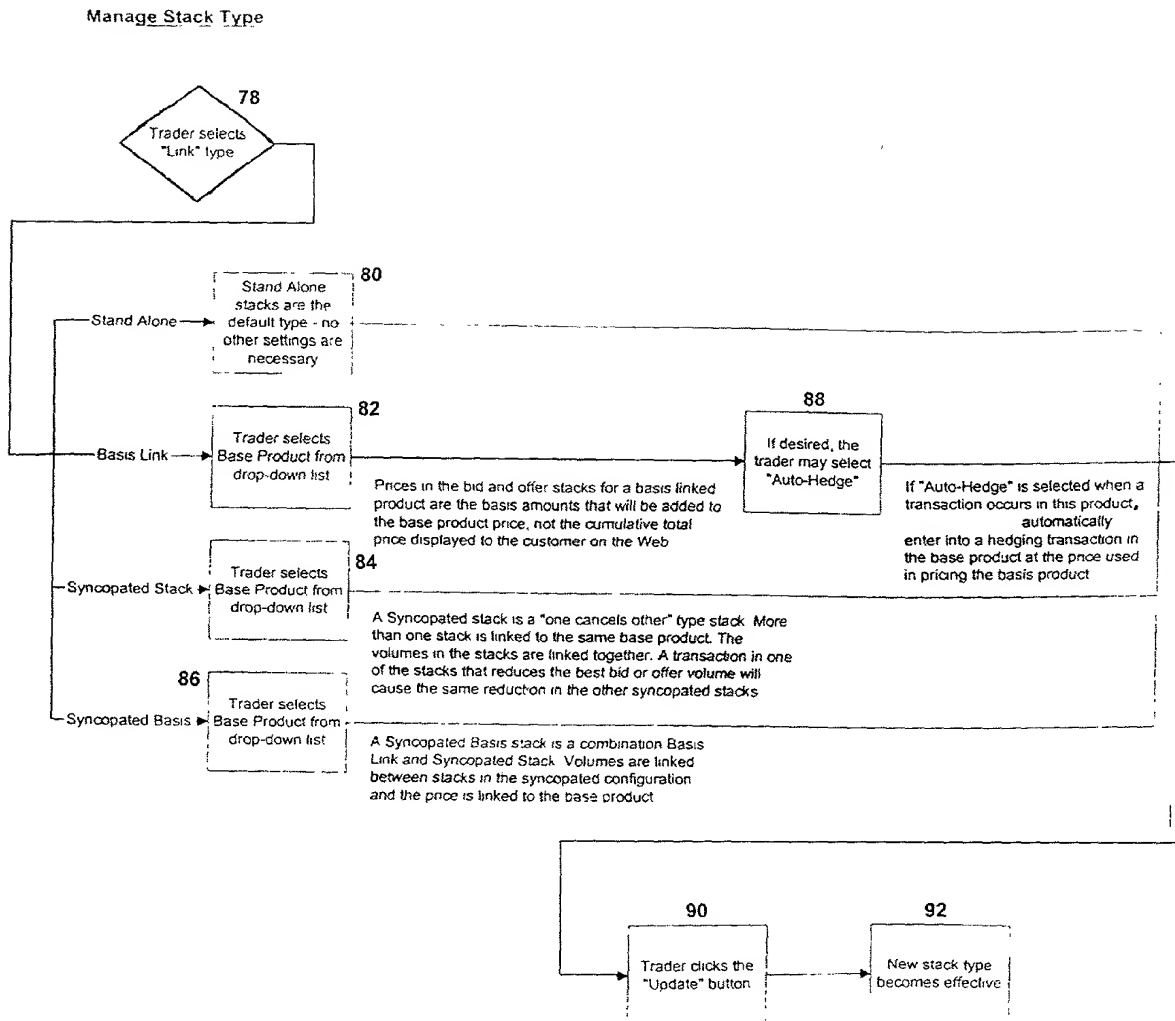


Fig. 15

Manage Reset Price

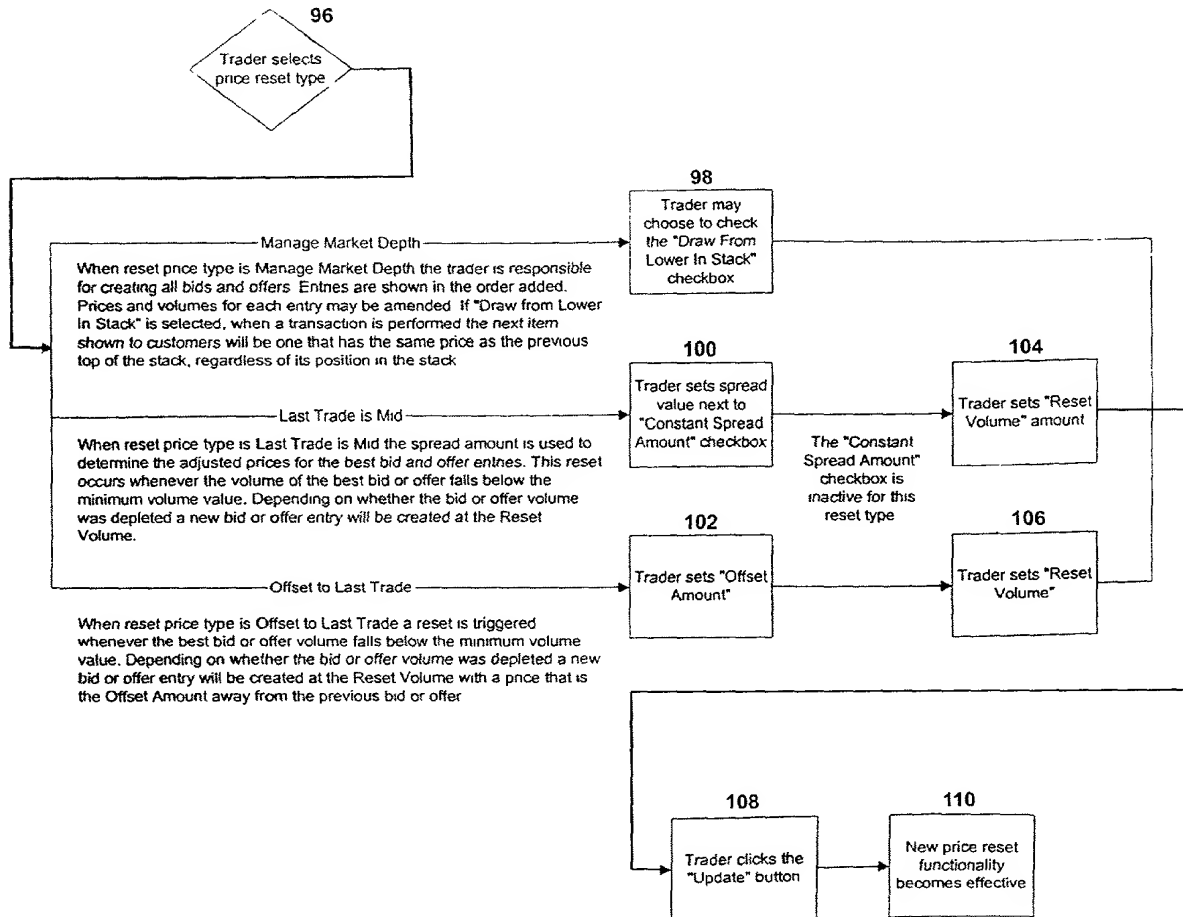


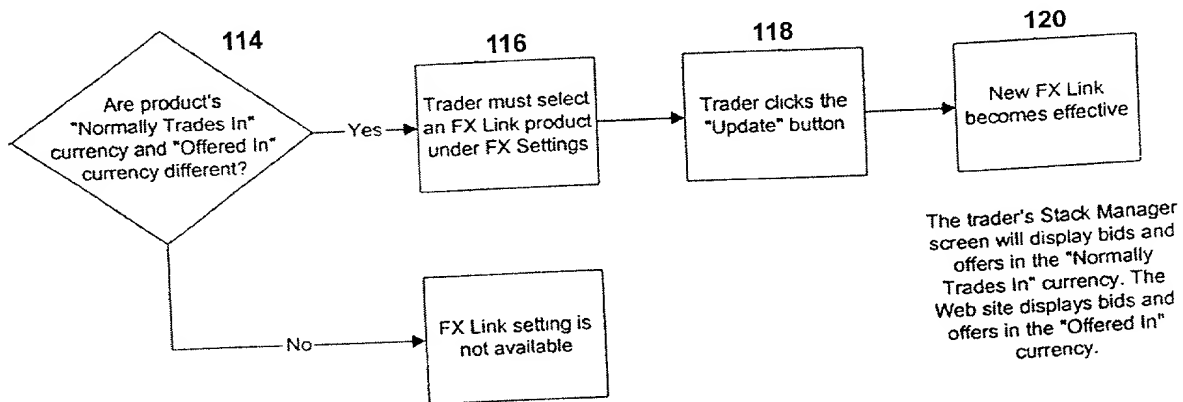
Fig. 16Set F/X Linkage

Fig. 17

Product #: 2093 - CAN Gas Swap CGPR AECD Jan-01-00 USD/GJ - Inactive

Read Only

Manager: ADMAR Access: Learn Read/Trade Is Estate: No

Time (MST)
Trade Start Time: 0:20:00 Trade End Time: 0:20:00 Next: Keep Active

Price Controls

Price Delta: 1.00 Stop On Price Change: 1.00 Forward Price Change: 1.00 Hedge: 1.00

Surge Charge Price: 1.50 Warning Change: 1.50 Warning Percent: 1.00 Option Delta: 1.00

Constant Spread Amount: 1.00 Volume Change: 1.00 Future Price: 1.00 Total Price: 1.00

Volume Controls

Volume Delta: 1.00 Link: Stand Alone

Volume Warning: 50000 Reset: Last Trade Is Mid

Reset Volume: 1000

FX Settings

FX Link: 1 - CAD to USD Spot
2 - CAD to USD Winter 2000

WEB Settings

Changing of the WEB settings will suspend the product

Volume Increment: 1.00 Price: 1.00

Min Volume: 70

Cancel

Fig. 18

EOLTEST - Citicorp Client

Stock Manager Product #: 1798 NOR Power FIN Swap YR2001 SYS BASE NOK/MWh

User: Products Product Stock Help

Product: 1798

Today: 1/1/00

Stand Alone: Manage Market Depth Price Delta: 0.25 Volume Delta: 1.00 Spread Amount: 1.50

My Products | Other Products | All Products

#	Product	Status	Base Product #	Volume	Price	Price	Volume
1586	UK Power FIN Swap	Inactive	EFA Win00 PPP LS44 GBP/MWh	15	32.00	33.00	120
1587	UK Power FIN Swap	Inactive	EFA Sum00 PPP LS44 GBP/MWh	45	19.50	19.70	5
1589	US Emission NOEPA ATS	Inactive	WY2000 USD/EA				
1590	UK Power FIN Swap	Inactive	EFA Win01 PPP LS44 GBP/MWh	1.0	30.40	30.60	10
1591	UK Power FIN Swap	Inactive	EFA Sum01 PPP LS44 GBP/MWh	1.0	19.50	19.60	20
1797	NOR Power FIN Swap	Inactive	YR2000 SYS BASE NOK/MWh				
1798	NOR Power FIN Swap	Inactive	YR2001 SYS BASE NOK/MWh				
1799	NOR Power FIN Swap	Inactive	YR2002 SYS BASE NOK/MWh				
1800	NOR Power FIN Swap	Inactive	YR2003 SYS BASE NOK/MWh	1	0.0	0.26	1
1801	NOR Power FIN Swap	Inactive	YR2004 SYS BASE NOK/MWh				
1824	UK Gas PHY Fwd	Inactive	2400 NEP €/TWh	25100	1.75	2.44	25000
2093	CAN Gas Swap	Inactive	CGPR AECD Jan-01-00 USD/GJ	1000	0.7737	0.8462	1000

Dependencies

#	Product	Vol	Vol
1255	UK Gas PHY Fwd	12.05	
1256	UK Gas PHY Fwd		
1257	UK Gas PHY Fwd	10.00	10.96
1258	UK Gas PHY Fwd	11.71	11.805
1259	UK Gas PHY Fwd	10.90	12.425
1260	UK Gas PHY Fwd	10.47	10.52
1261	UK Gas PHY Fwd	8.60	9.95

Buy/Sell: Product: Counterparty: Time Stamp: Counterparty: Product ID: Product: Buy/Sell: Volume: Price: External User:

Parent's FX Contract

FX Product Commodity S = 460

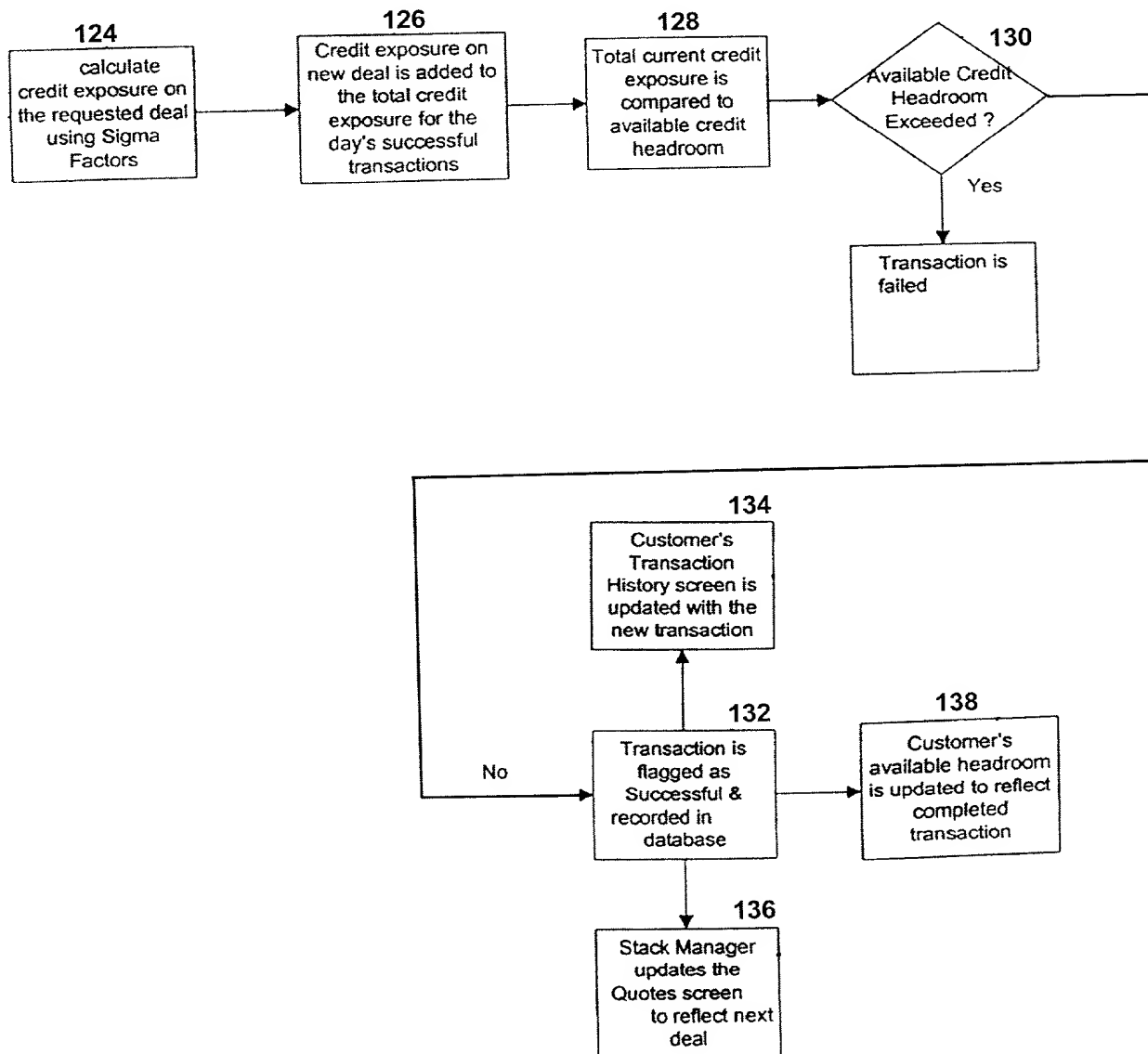
Fig. 19

Fig. 20

